

First we define linear functions

$L_0(x)$ ,  $L_1(x)$   
such that

$$L_0(x_0) = 1 \quad L_0(x_1) = 0$$

$$L_1(x_0) = 0 \quad L_1(x_1) = 1$$

namely,

$$L_0(x) = \frac{x - x_1}{x_0 - x_1} \quad L_1(x) = \frac{x - x_0}{x_1 - x_0}$$

then we define

$$P(x) = L_0(x)f_0 + L_1(x)f_1$$

$$\text{Thus, } P(x_0) = L_0(x_0)f_0 + L_1(x_0)f_1 = f_0$$

$$P(x_1) = L_0(x_1)f_0 + L_1(x_1)f_1 = f_1$$

Note:  $P(x)$  is the unique linear function passing through the points  $(x_0, f_0)$  and  $(x_1, f_1)$ .

Now we generalize to  $n+1$  points.  
Given

$$\begin{array}{ccccccc} x_0 & x_1 & \dots & \dots & x_n & & \\ f_0 & f_1 & & & f_n & & \end{array}$$

First, we construct polynomials